

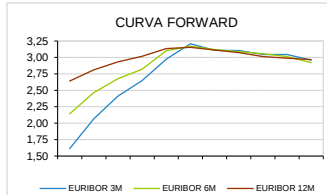
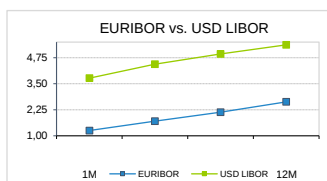
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

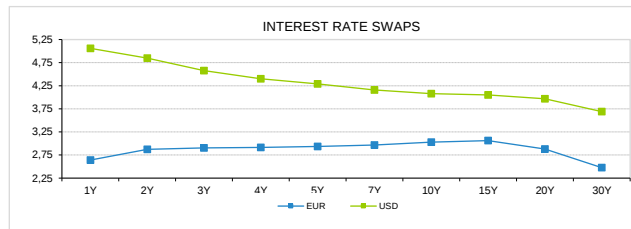
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,2530	5	57	1M	3,7677	1	65	2,8010	0,2500
3M	1,7040	6	53	3M	4,4396	2	77	3,2208	0,4000
6M	2,1300	10	32	6M	4,9309	0	76	3,7433	0,6600
12M	2,6300	6	7	12M	5,3690	0	59	4,3135	1,0600

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6394	8	15	3,1130	2,9614	3,0500
2Y	2,8740	6	5	3,0400	2,9885	3,0500
3Y	2,9039	5	1	3,0030	3,1540	3,0470
4Y	2,9162	4	-2	2,9940	2,9890	3,0770
5Y	2,9360	4	-3	3,0200	3,0370	3,1360
7Y	2,9665	4	-4	3,0160	3,2440	3,3255
10Y	3,0305	5	-4	3,0985	3,1370	3,1405
15Y	3,0620	5	0	3,0710	2,9830	2,8550
20Y	2,8800	6	0	2,8480	2,7145	2,5655
30Y	2,4767	6	8	2,5070	2,2710	2,1360

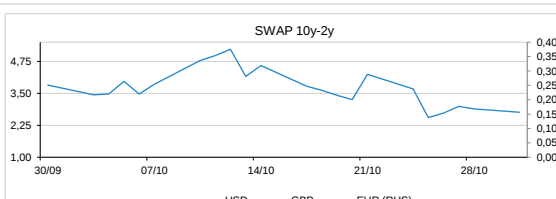
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,00
EUA	3,25
Reino Unido	2,25
Japão	0,10
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	2,60
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0595	4	48	4,5309	3,8268	3,7830
2Y	4,8477	5	30	4,2777	3,8062	3,7640
3Y	4,5792	5	22	4,1334	3,8008	3,7320
4Y	4,4017	4	17	4,0571	3,7755	3,7670
5Y	4,2890	4	15	4,0011	3,7625	3,8240
7Y	4,1590	3	16	3,9315	3,7945	3,8240
10Y	4,0792	3	20	3,9350	3,8554	3,8550
15Y	4,0497	2	25	3,9262	3,8303	3,7760
20Y	3,9661	2	29	3,8415	3,7148	3,6165
30Y	3,6901	1	34	3,5738	3,4319	3,3323

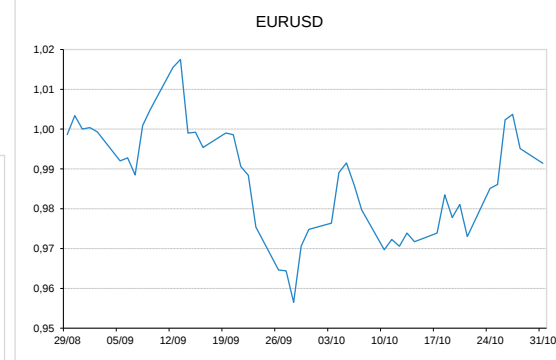
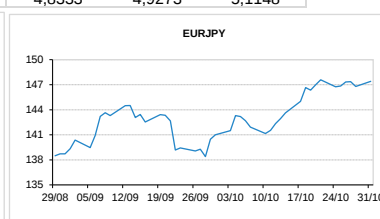


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	92,65	-1,12	9,13	OT 2Y	2,043	0,05	-9,60
JETFUEL	1,116,67	7,17	67,17	OT 5Y	2,508	0,04	-14,80
DIESEL	1,189,25	12,75	136,75	OT 10Y	3,152	0,07	-9,60
COBRE	7,557,50	-214,50	128,00	BUND 10Y	1,768	7,62	-8,90
ZINCO	2,854,90	-123,10	-13,85	SCHATZ 2Y	2,399	3,94	1,70
OURO	1,637,09	-7,78	-23,52	T-NOTE 10Y	4,637	2,22	19,30
TRIGO	866,00	36,75	-55,50	T-NOTE 2Y	4,823	6,33	28,70
LICENÇA C02	79,70	-1,51	12,97	GILT 10Y	3,726	12,31	-70,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	0,9914	-0,37%	1,70%	0,9989	1,0054	1,0174
EUR/GBP	0,86115	0,01%	2,54%	0,8650	0,8690	0,8780
EUR/JPY	147,4	-0,41%	-4,34%	147,39	147,38	147,36
EUR/CHF	0,9897	0,28%	-2,25%	0,9862	0,9824	0,9741
EUR/BRL	5,1754	2,04%	2,53%	5,3177	5,4329	5,6687
EUR/PLN	4,7173	0,04%	2,94%	4,8333	4,9273	5,1148



FIXINGS CONTRA USD e EUR

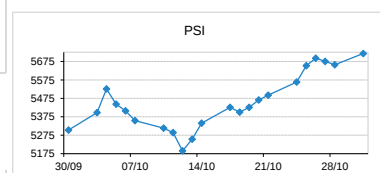
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	0,9914	0,8612	147,40	0,9897	10,9125	7,4451	1,3486	1,54624	5,1754	10,2764
USD	1,0113	-	0,8696	148,765	1,0028	11,0454	7,5255	1,3655	1,5680	5,2285	10,4069

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,635	0,18	34,94
BCP	0,144	1,62	2,48
CORT. AMORIM	9,780	1,56	-13,30
CTT	3,125	2,12	-31,39
EDP	4,425	1,49	-8,42
EDP R	21,310	0,57	-2,69
GALP	10,275	0,74	20,60
J MARTINS	20,980	1,84	4,38
MOTA ENGIL	1,214	0,66	-3,20
NAVIGATOR	3,858	0,42	15,16
NOS	3,964	1,95	16,25
REN	2,620	0,19	2,95
SEMAPA	12,880	0,00	10,09
SONAE SGPS	0,974	1,41	-2,94
GREENVOLT	7,780	-0,64	25,28

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	2,12
NOS	1,95
J MARTINS	1,84
BCP	1,62
CORT. AMORIM	1,56
GREENVOLT	-0,64



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5,718,28	1,07%	2,67%	6,370,78	5,128,86
CAC40	6,266,77	-0,10%	-12,39%	7,384,86	5,628,42
ESTX 50 PR	3,617,54	0,13%	-15,84%	4,415,23	3,249,57
XTRA DAX	13,253,74	0,08%	-16,56%	16,290,19	11,862,84
S&P 500	3,871,71	-0,73%	-18,75%	4,818,62	3,491,58
IBEX 35	7,953,30	0,46%	-8,73%	9,198,10	7,189,60
NIKKEI 225	27,587,46	1,78%	-4,18%	29,960,93	24,681,74

